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2017 6 15

2017 3 31

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	2003 5 9
	021-61009999
	021-61009800

	7350	44.55%
	5149.5	31.21%
	2500.5	15.15%
	751	4.55%
	749	4.54%
	16500	100%

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			MBA EMPACC
			EMBA 2002
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			CIM LOF Investors Group Financial Services Co. Ltd 2002

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			SEC SFA 10 / Empyrean Capital Partners 2009 5

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		2017 5 9	2016 4 100
1 2 2017 6 28 3 2017 6 30			

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021-61009916	021-61009917
400-700-5566	www.cxfund.com.cn
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010-66105662	
95588	www.icbc.com.cn
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021-61618888	021-63604199
95528	www.spdb.com.cn
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010-58560666	010-57092611
95568	www.cmbc.com.cn
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0755-22166118	0755-25841098

95511-3	bank.pingan.com
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027-65799999	027-85481900
95579 4008-888-999	www.95579.com
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115 20	
115 18	
0755-23838751	0755-25831754
95358	www.firstcapital.com.cn
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0512-62938521	0512-65588021
400 860 1555	www.dwzq.com.cn
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021-22169999	021-22169134
95525	www.ebscn.com
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157 7 10	
0591-87383623	0591-87383610
96326 0591	www.hfzq.com.cn
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010-84183389	010-84183311-3389

400-818-8118	www.guodu.com
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028-86690057 028-86690058	028-86690126
95310	www.gjzq.com.cn
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0791-86283080	0791-86288690
4008-222-111	www.gsstock.com
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168 29	
95521	021-38670666
4008888666	www.gtja.com
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0551-5161666	0551-5161600
96518 400-80-96518	www.hazq.com
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0931-4890208	0931-4890628
4006898888	www.hlzqgs.com.cn
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0451-82336863	0451-82287211

400-666-2288	www.jhzq.com.cn
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0755-22626391	0755-82400862
95511 8	www.stock.pingan.com
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0531-68889155	0531-68889752
95538	www.qlzq.com.cn
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021-53519888	021-53519888
4008918918 021-962518	www.962518.com
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021-33389888	021-33388224
95523 4008895523	www.swhysc.com
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027-87618882	027-87618863
028-86711410	www.tfzq.com
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010-66045529	010-66045518

010-66045678	www.txsec.com
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021-38565785	
400-8888-123	www.xyzq.com.cn
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0755-82960223	0755-82943121
95565 400-8888-111	www.newone.com.cn
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010-66568292	010-66568990
4008-888-888	www.chinastock.com.cn
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010-85130588	010-65182261
400-8888-108	www.csc108.com
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010-60838888	010-60833739
95558	www.citics.com
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0532-85022326	0532-85022605

95548	www.citicssd.com
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0755-83734659	0755-82960582
95329	www.zszq.com.cn
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010-63081000	010-63080978
95321	www.cindasc.com
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023-63786633	023-63786212
4008096096	www.swsc.com.cn
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0571-81137494	4000-766-123
4000-766-123	www.fund123.cn
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021-20691832	021-20691861
400-820-2899	www.erichfund.com
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7650 205	
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021-38602377	021-38509777
400-821-5399	www.noah-fund.com

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685 37 4 449
1118 903-906
021-58870011 021-68596916
4007009665 www.ehowbuy.com
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021-68419822 021-20835779
400-920-0022 www.licaike.com
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021-54509998 021-64385308
400-1818-188 fund.eastmoney.com
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0571-88911818 0571-86800423
4008-773-772 www.5ifund.com
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021-33323999-5611 021-33323830
4008202819 www.chinapnr.com
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1333 14 09
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021-20665952 021-22066653
4008219031 www.lufunds.com

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359 B 4 A506
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021-22267943 021-22268089
400-928-2266 www.dtfortune.com
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277 3 310
518 8 3
021-52822063 021-52975270
400-046-6788 www.66zichan.com
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1217 16 B
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021-80133597 021-80133413
4008081016 www.fundhaiyin.com
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765 602-115
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021-80365020 021-63332523
4006433389 www.vstonewealth.com
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5475 1033
91 61 10 12
86-021-50583533 86-021-50583633
400-921-7755 http://a.leadfund.com.cn/
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6 105 -3491
1 12 B1201-1203
020-89629012 020-89629011
020-89629066 www.yingmi.cn

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11 11 1108	
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010-56282140	010-62680827
400-619-9059	www.hcjijin.com
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010-88066632	010-88066552
4008175666	www.amcfortune.com

	17	256 1405	1 2 8
	17	256 1405	1266 50

0.5% 5%

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95%

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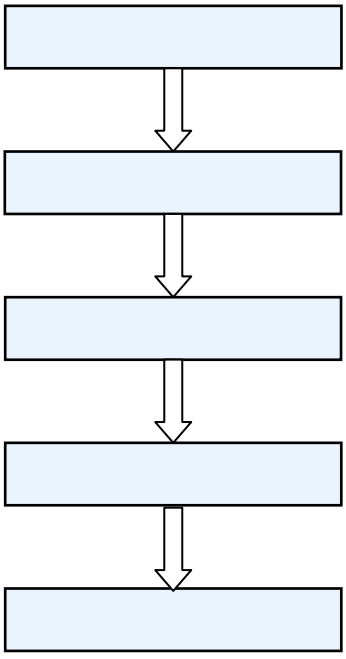

1

0.5%

$$S_e = \sqrt{\frac{\sum_{t=1}^{T}(e_t - \bar{e})^2}{T-1}}$$

e_t $e_t = R_{P_t} - R_{I_t}$ R_{P_t}

R_{I_t} T

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长信基金
Chang Xin Asset Management

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5%

2017 7

2017 3 31 2017 1

			%
1		16,860,295.14	83.60
		16,860,295.14	83.60
2		-	-
3		-	-
		-	-
		-	-
4		-	-
5		-	-
6		-	-
		-	-
7		3,182,197.88	

G	526,068.84	2.70
H	2,055,065.17	10.54
I	905,399.32	4.64
J	903,224.24	4.63
K	2,158,918.85	11.07
	16,860,295.14	86.43

(GICS)

1

1	H00005		36,400	2,045,574.69	10.49
2	H00700		9,300	1,839,536.39	9.43
3	H00939		174,000	965,471.63	4.95
4	H01299		21,800	948,337.28	4.86
5	H00941		9,500	717,312.13	3.68
6	H01398		157,000	708,065.79	3.63
7	H00001		7,000	594,109.07	3.05
8	H03988		151,000	517,457.28	2.65
9	H00027		11,000	415,530.11	2.13
10	H02888		5,900	388,918.60	1.99

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长信基金
Chang Xin Asset Management

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1		-
2		-
3		76,071.16
4		1,010.57
5		-
6		-
7		49,114.99
8		-
9		126,196.72

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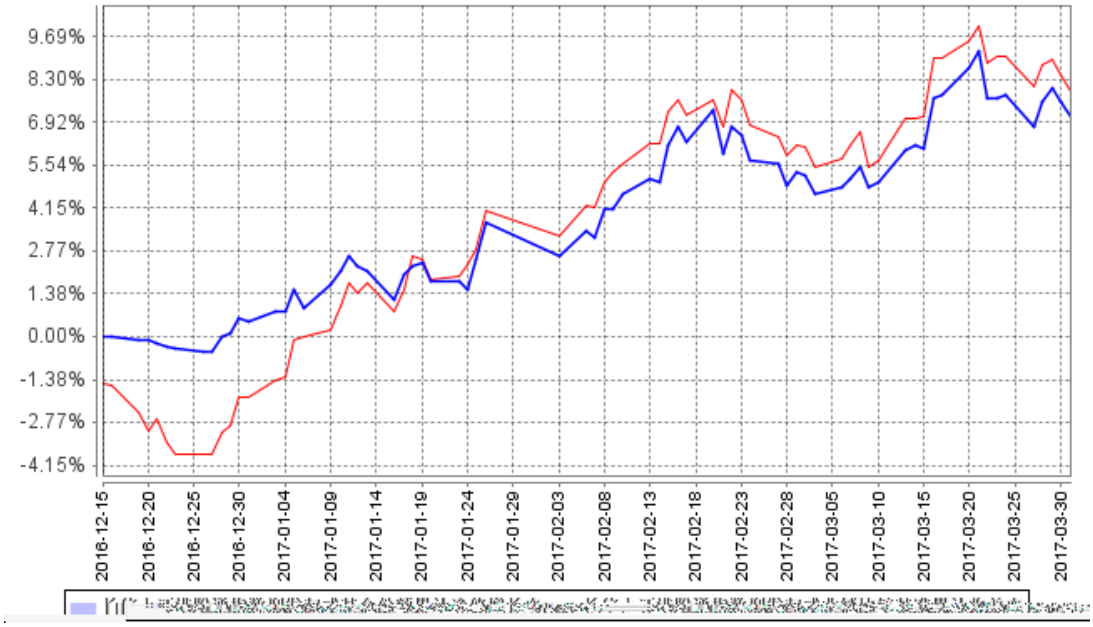
2017 1 1 2017 3 31	6.57%	0.64%	10.07%	0.64%	-3.50%	0.00%



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2016 12 15 2017 3

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90% 95%

90%

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长信基金
Chang Xin Asset Management

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